



Important Notice

Fixed Income Clearing Corporation - MBS

MBS #:	MBS944-20
Date:	December 24, 2020
To:	All Participants
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Participants
Subject:	FICC Martin Luther King, Jr. Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Monday, January 18, 2021**, in observance of Martin Luther King, Jr. Day. The following changes in FICC's operations and schedules will be in effect:

MBS Division Clearing, Pool Netting, RTTM, and EPN Systems:

File Transmission Service (FTS) Processing for Clearing, Pool Netting and EPN Systems

FTS Users will receive output files from the **Friday, January 15, 2021**, evening pass following standard cut-off times: MRO trades must be submitted by the normal cut-off time of 8:00 PM and machine readable batch file output will be delivered by 2:00 AM.

No FTS processing will occur on **Monday, January 18, 2021**.

Normal FTS processing will resume on **Tuesday, January 19, 2021**.

Clearing System

No trade input will be accepted on **Monday, January 18, 2021**. Trades executed on **Monday, January 18, 2021**, should be submitted on **Tuesday, January 19, 2021**, along with trades for that day. The Trade Date field should show the actual trade date that the trade was executed.

Pool Netting System

No pool instructs will be accepted on **Monday, January 18, 2021**.

EPN System

No EPN messages will be accepted on **Monday, January 18, 2021**.

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Government Division RTTM Comparison and Netting:

Comparison System

All Regular Way, When-Issued, and Forward Settlement Trades executed on **Friday, January 15, 2021**, should be submitted on **Friday, January 15, 2021**, by the normal cut-off time of 8:00 p.m.

Netting System

All netted obligations resulting from compared Regular Way Trades among Netting Members submitted on **Friday, January 15, 2021**, will settle on **Tuesday, January 19, 2021**.

All output will be available by 2:00 a.m., **Saturday, January 16, 2021**.

No trade input will be accepted on **Monday, January 18, 2021**. Trades executed on **Monday, January 18, 2021**, should be submitted on **Tuesday, January 19, 2021**, along with trades of that day.

GCF Service

No trade input will be accepted on **Monday, January 18, 2021**, as GCF trade input will not be available.